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#### **ABSTRACT**

LIST OF FIGURES.

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This report is concerned with the study of truncated sequential probability ratio tests (TSPRT) for reliability testing when the failure distribution is exponential. The study uses a new method for the exact analysis of TSPRT. Effects of changes in the truncation point, the truncation region and the decision boundaries on the producer's and consumer's risks, the expected test time (ETT) and expected number of failures (ENF) are investigated for test plans from MIL-STD-781B.

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#### TABLE OF CONTENTS

TOARTERA

1.	INTRODUCTION
	TRUNCATED SEQUENTIAL PROBABILITY RATIO TEST
	DESIGN OF TEST PLANS
4.	EFFECT OF TRUNCATION POINT
	EFFECT OF CHANGING TRUNCATION REGION
6.	EFFECT OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES
	CONCLUDING REMARKS
8.	REFERENCES
	APPENDIX A

THE REPORT OF THE PARTY OF THE

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#### LIST OF FIGURES

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Table

Figure	EFFECTS OF CHARGING INTERCRITS AND STOPUS OF DECISION BOUNDARIES ON RISKS AND ETT. (TEST NO. 3).	Page
1	A TYPICAL SET OF BOUNDARIES FOR TRUNCATED SPRT WITH TWO REALIZATIONS	5
1.2	DECISION BOUNDARIES WITH A VARYING TRUNCATION POINT .	10
<b>3</b> 4	CHANGE IN $\alpha$ , $\beta$ , ETT AT $\Theta_0$ , $\Theta_1$ AND $\frac{\Theta_0 + \Theta_1}{2}$ AS A FUNCTION OF N* AND T*	13
4	BOUNDARIES FOR VARIOUS TRUNCATION POINTS, Q	24
<b>5</b> )]	EFFECT OF VARYING Q FOR CONSTANT T* ON $\alpha$ , $\beta$ , ETT AT $\Theta_0$ AND $\Theta_1$	26
6	DECISION BOUNDARIES WITH VARYING INTERCEPTS AND SLOPES	28
7.	VALUES OF a, B. ETT AT O AND ETT AT O FOR	
23	VARIOUS COMBINATIONS OF $h_1$ , $h_2$ AND $s_1$ ( $s_2 = 0.7$ )	30

21 The Court of th

CHARTS OF CHARGING TRUNCATION MERICA ON BURES, BUY,

SCHOOLS OF CORDING INTENDANCE AND STORES OF DECISARY BECOMDACIES ON SIGNS AND STE (PLAN NO. 35 of . . . . . .

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## LIST OF TABLES

Table		Page
( <b>1</b> 00	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION	11
2	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 2)	
3	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 5)	15
<b>4</b>	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 1)	16
5 86	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 4)	17
6	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 4A)	18
7.	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 6)	19
8	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 7)	
9	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 8)	21
10	VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 9)	
11	EFFECTS OF CHANGING TRUNCATION REGION ON RISKS, ETT AND ENF (PLAN NO. 3)	25
12 * (F)	EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (PLAN NO. 3)	29
13	EFFECTS OF CHANGING SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (PLAN NO. 3)	31
14	EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. 1)	33
15	EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. 2)	34

#### LIST OF TABLES (Cont.)

Table	RE CODS. do	r the pro	classof beliabling to		Page
16			INTERCEPTS AND SLOPES AND ETT (TEST NO. 3).		35
17			INTERCEPTS AND SLOPES AND ETT (TEST NO. 4).		36
18			INTERCEPTS AND SLOPES AND ETT (TEST NO. 4A)		37
19		TO A STORY OF THE PARTY OF THE	INTERCEPTS AND SLOPES AND ETT (TEST NO. 5).	Contraction (FIGURE confictioning Personal And Street Confiction Action	38
20	\$100 PAR \$10		INTERCEPTS AND SLOPES AND ETT (TEST NO. 6).	(Charalles of Child Court Seas Start Court Start	39
21			INTERCEPTS AND SLOPES AND ETT (TEST NO. 7).		40
22 🙉		SATILLED MATERIAL CONTRACTOR OF THE CONTRACTOR O	INTERCEPTS AND SLOPES AND ETT (TEST NO. 8).	PET to an Electric STITLE Course Description of Electric Report Proceedings (Course Procedings for the	41
23			INTERCEPTS AND SLOPES AND ETT (TEST NO. 9).		42

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#### EVALUATION

In-the-house investigations indicated that the formulation of sequential probability ratio tests (SPRTs) based on the structure of nonparallel accept, reject lines with truncation considerations could have advantages over the more conventionally structured parallel line form of SPRT (the SPRT is the most widely used reliability demonstration test). The objective of this effort was to develop a quantitative methodology to evaluate test plans based upon nonparallel structures. This objective was met. Not only is the methodology developed capable of evaluating this case, but in addition, it is capable of providing for a direct analytical evaluation of the more conventional SPRTs. The procedure developed, in fact, appears to be more efficient and cost-effective than procedures presently in use for this purpose. Besides the dissemination of the report to potential users, follow-on activity is currently in progress to:

- a. Include the methodology as part of the "RADC Compu-Standards Program" (a computerized compendium of procedures intended to implement and support reliability and maintainability standards and handbooks).
- b. Utilize the methodology to develop new types of reliability demonstration tests (based on the nonparallel SPRT structure) for proposed use in MIL-STD-781 (Reliability Demonstration) revisions.
- c. Utilize the methodology in-the-house to custom design reliability demonstration tests for specific procurements.

JEROME KLION Project Engineer

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## Problem and the (The sould see to see the line of the t

We consider the problem of reliability testing when the failure time is exponential with mean time between failures (MTBF) 0, viz.

$$f(t|\theta) = \frac{1}{\theta} \exp(-t/\theta), \qquad t \ge 0, \ \theta > 0. \tag{1}$$

Such a test traditionally takes the form of testing the hypothesis

constants and that 
$$H_0: \Theta = \Theta_0$$
 all the same sections  $H_0: \Theta = \Theta_0$  (2) vs  $H_1: \Theta = \Theta_1 < \Theta_0$ 

because of the one-to-one relationship between reliability and MTBF.

Sequential and truncated sequential tests (see below) for this problem have been studied widely in the literature; see, e.g.

Wald (1947), Epstein and Sobel (1954), Weiss (1953), Anderson (1960),

Woodal and Kurkjian (1962), Aroian (1963, 1976) and Raghavachari

(1965). The purpose of these investigations has been to study the

Operating Characteristic (OC) and Expected Test Time (ETT) functions for the test. Because of the practical advantages of truncating a sequential test at some prespecified point, MIL-STD-781B

gives several such plans for reliability testing. These plans

were developed using the work of Epstein, Patterson and Qualls (1963).

Because of the lack of exact results, studies in the literature on such truncated tests have not dealt with the effects of changes in the truncation region or decision boundaries on the quantities of interest such as the producer's risk  $(\alpha)$ , the con-

sumer's risk  $(\beta)$ , the expected test time (ETT) and the expected number of failures (ENF). This type of information is usually needed for trade-off studies when selecting a test plan. The purpose of this report is to investigate how and to what extent  $\alpha$ ,  $\beta$ , ETT and ENF are affected when the truncation point, the truncation region, or the intercepts and the slopes of the decision boundaries are varied in a meaningful way. In this study we use some newly developed exact results (see Appendix A) for this purpose. These results are analytically tractable, and provide a computationally economical procedure for conducting the above sensitivity analyses.

We use primarily Test No. 3 of MIL-STD-781B (1967) as a basis for sensitivity studies. Some analyses for other test plans are also presented.

A brief description of the truncated sequential probability ratio test is given in Section 2 and the results of the study are presented in Sections 3 through 6.

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#### 2. TRUNCATED SEQUENTIAL PROBABILITY RATIO TEST

Note that Ag and Ag are points on the squeptance and rejection

The truncated sequential probability ratio test consists of sequentially observing the times to failure,  $t_1, t_2, \ldots$ , and plotting the cumulative number of failures versus the cumulative failure time until the accept or reject region is reached. Let  $(\overline{A}_1, \overline{A}_2, \ldots)$  and  $(\overline{R}_1, \overline{R}_2, \ldots)$  be two sequences of predetermined, non-negative constants such that  $\overline{A}_i \leq \overline{R}_i$  for all i. Also, let  $\overline{A}_{N^*} = \overline{R}_{N^*}$  at N\* < and  $\overline{A}_i < \overline{R}_i$  for all i < N\*. Then for the exponential case the truncated sequential probability ratio test is as follows.

At the Nth failure (N=0,1,2,...),

continue testing if 
$$R_N < W_N < A_N$$
, accept  $H_0$  if  $W_N > A_N$ , (3) reject  $H_0$  if  $W_N \leq R_N$ ,

where

$$W_{N} = \sum_{i=1}^{N} \epsilon_{i}^{i}$$

$$(4)$$

$$\mathbf{A_{N}} = \frac{n \, \overline{\mathbf{A}_{N}} - N \, n \left(\frac{\mathbf{e}_{0}}{\mathbf{e}_{1}}\right)}{\left(\frac{1}{\mathbf{e}_{0}} - \frac{1}{\mathbf{e}_{1}}\right)} \tag{5}$$

$$R_{N} = \frac{\ln \overline{R}_{N} - N \ln \left(\frac{\Theta_{0}}{\overline{\Theta_{1}}}\right)}{\left(\frac{1}{\overline{\Theta_{0}}} - \frac{1}{\overline{\Theta_{1}}}\right)}.$$
(6)

Note that A<sub>N</sub> and R<sub>N</sub> are points on the acceptance and rejection boundaries respectively.

In general, the accept and reject lines, respectively, prior to the truncation region, can be written as

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$$\mathbf{z}_{2}$$
 to some state of  $\mathbf{z}_{2}$  to some state of  $\mathbf{z}_{3}$  to some substance of

time until the accept or reject region is reached. Let (A. A. roing amityon quartum the est (Labella Co. C. C. C. C. Due

with 
$$\tilde{R}$$
 ,  $\tilde{R}$  ,  $\tilde{R}$ 

 $x^* < \infty$  and  $X_1 < \overline{x}_1$  for all 12  $x^*$  than for the dependential case

N is the cumulative number of failures,

the truncated sequential probability ratio test to as follows.

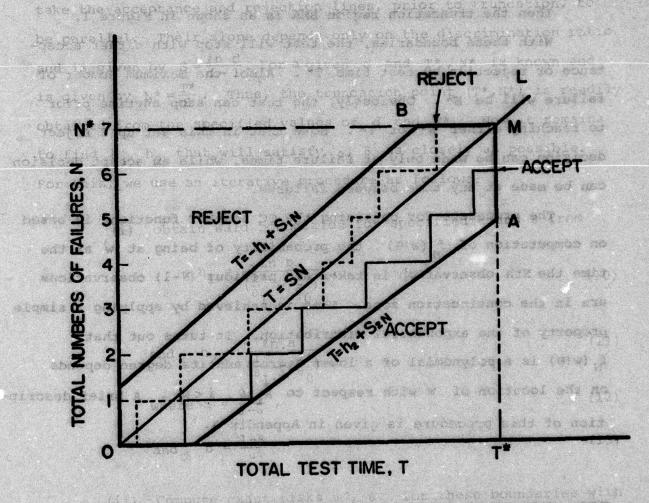
T is the cumulative failure time (in multiples of  $\Theta_0$ ),  $S_1(S_2)$  is the slope of the reject (accept) line.

For obtaining the truncation region, as shown in Figure 1, we proceed as follows:

(i) Draw a line OL from the origin 0 such that its equation is T=SN, where, letting  $d=\theta_0/\theta_1$ ,

$$S = \frac{\ell nd}{d-1} \quad \text{(in units of } \theta_0\text{)} \tag{9}$$

(ii) Choose a truncation time T\* which will be the maximum allowable time for testing. In this study we require that the quantity  $\frac{T^*}{S}$  be an integer. If the specified values do not yield an integer, we round off T\* to make  $\frac{T^*}{S} = N^*$ , an integer.



M that To this gotton we investigate the design of the truncated appro-

regions for specified a. S. d and T\*. For purposes of decision a

FIG. 1 A TYPICAL SET OF BOUNDARIES FOR TRUNCATED SPRT WITH TWO REALIZATIONS

thirty observes new volume as his and his he full own:

(iii) Draw a horizontal line from N = N\* and let B and M be the points where it intersects the reject line and the line OL, respectively.

Then the truncation region BMA is as shown in Figure 1.

With these boundaries, the test will stop with either acceptance or rejection by test time T\*. Also, the maximum number of failure will be N\*. Obviously, the test can stop anytime prior to reaching either N\* or T\*. Note that in this set up a reject decision can be made only at failure times, while an accept decision can be made at any time between failures.

The procedure for obtaining the OC and ETT functions is based on computation of  $f_N$  (w|0), the probability of being at w at the time the Nth observation is taken and previous (N-1) observations are in the continuation zone. This is achieved by applying a simple property of the exponential distribution. It turns out that  $f_N$  (w|0) is a polynomial of a lower degree and its degree depends on the location of w with respect to  $\overline{A}_i$ 's,  $i < N^*$ . A brief description of this procedure is given in Appendix A.

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PIG. I A TYPICAL SET OF POUNDARIES FOR TRUNKATED SPRT

#### DESIGN OF TEST PLANS

In this section we investigate the design of the truncated SPRT as described in Section 2. The purpose is to derive the decision regions for specified a, 8, d and T\*. For purposes of design we take the acceptance and rejection lines, prior to truncation, to be parallel. Their slope depends only on the discrimination ratio and is given by  $S = \frac{\ln d}{d-1}$ . For a given d and T\*, N\* is known and is given by  $N^* = \frac{T^*}{S}$ . Thus, the truncation point  $(T^*, N^*)$  is readily obtained from the specified values of d and T\*. Now it remains to find  $h_1$ ,  $h_2$  that will satisfy  $\alpha$ ,  $\beta$  as closely as possible. For this, we use an iterative procedure as follows:

(i) obtain Wald boundaries for specified a and 8 from

To adion mi) If we're and emit companded to outsy believes and the

be an integer, we round of: 
$$\sqrt{\frac{1}{1}} \cdot \frac{d \ln d}{(\frac{1}{1})^2} \cdot \frac{d \ln d}{(\frac{1})^2} \cdot \frac{d \ln d}{(\frac{1}$$

procedure given above, we get

to. I in Wis-Stb-9818.

and 
$$h_2 = \frac{-\ln a}{(\frac{1}{\theta_0} - \frac{1}{\theta_0})}$$
, where  $h_2 = \frac{-\ln a}{(\frac{1}{\theta_0} - \frac{1}{\theta_0})}$ 

where 
$$a = \frac{\beta}{1-\alpha}$$
, principle (12)

and 
$$b = \frac{1-\beta}{\alpha}$$
 which is the second (13)

Compute exact risks a', B' for these boundaries with (ii) truncation region determined by T\* and N\* using equation (A-2) of Appendix A. vin durishord avisable off

(iii) Choose new values of 
$$h_1$$
 and  $h_2$  as follows:
$$h_1 = \frac{\ln b}{(\frac{1}{\theta_1} - \frac{1}{\theta_0})} + \frac{\alpha - \alpha'}{\alpha} \cdot \left[ \frac{\ln b}{(\frac{1}{\theta_1} - \frac{1}{\theta_0})} - \frac{\ln \left(\frac{1 - \beta'}{\alpha}\right)}{(\frac{1}{\theta_1} - \frac{1}{\theta_0})} \right], (14)$$

$$h_{2} = \frac{-2n}{(\frac{1}{\theta_{1}} + \frac{1}{\theta_{0}})} + \frac{\beta - \beta'}{\beta} \left[ (\frac{-2n}{\theta_{1}} + \frac{1}{\theta_{0}}) - \frac{-2n}{(\frac{1}{\theta_{1}} - \frac{1}{\theta_{0}})} \right]$$
(15)

where a Pitter

(iv) compute new α', β' for the h<sub>1</sub>, h<sub>2</sub> from step (iii) and compare these values with the desired α, β. If the difference is within desired accuracy, say, .01, we are done. If not, go back to step (iii).

SUALIA TREE OF TREE PLANS

For illustration, we consider the design of plans similar to Test No. 3 in MIL-STD-781B (1967). The desired values of risks and discrimination ratio are  $\alpha=\beta=.10$  and  $d=\theta_0/\theta_1=2$ .

Let the specified value of truncation time be  $T^* = 11$  (in units of  $\theta_0$ ). Then  $S = \frac{\ln 2}{2-1} = .693$  and  $N^* = 15.87$ . Since we want  $N^*$  to be an integer, we round off  $N^*$  to 16 and take  $T^* = 16 \times .693 = 11.09$ . The truncation point becomes (11.09, 16). Using the iterative procedure given above, we get

we deelen iterative procedure as follows:

$$h_2 = 2.55$$
,  $h_1 = 2.37$ ,  $\alpha' = .098$ ,  $\beta' = .104$ 

and the lines become

Accept: T = -2.55 + 0.693N, and

Ally as rath Reject: T = 2.37 + 0.693N .

Now, suppose we take N\* = 15. Then T\* = 15 x .693 = 10.4 and the iterative procedure gives  $h_2 = 2.55$ ,  $h_1 = 3.03$ ,  $\alpha' = .100$ , and  $\beta' = .100$ .

It should be pointed out that these boundaries, obtained by using our exact method, are different from the boundaries of Test No. 3 in MIL-STD-781B.

#### 4. EFFECT OF TRUNCATION POINT

An important reason for truncating the usual Wald SPRT is to insure that the test does terminate by the truncation time  $T^*$ . The choice of  $T^*$ , however, will effect the performance of the test. In this section we investigate the effect of varying the truncation time  $T^*$  and the corresponding values of  $N^*$  on the following quantities: producer's risk (a), consumer's risk (b), ETT at  $\theta_0$ ,  $\theta_1$ , and  $(\theta_0 + \theta_1)/2$ , the expected number of failures (ENF) at  $\theta_0$ ,  $\theta_1$  and  $(\theta_0 + \theta_1)/2$ . As a basis for this study, we take Test No. 3 of MIL-STD-781B (1967). The specified risks etc. for this test are

$$\alpha = \beta = .10$$
,  $\theta_0/\theta_1 = 2$ ,  $N^* = 16$ ,  $h_1 = 1.75$ ,  $h_2 = 2.20$ 

The value of T\* is given by

$$T^* = N^* \cdot S \tag{16}$$

or

TABL

$$T^* = N^* \cdot \frac{\ln \theta_0/\theta_1}{\theta_0/\theta_1 - 1} \quad (in multiples of \theta_0)$$

$$7^* = 16(\frac{\ln 2}{2-1}) = 11.09 . 033$$

TOTAL TEST TIME, T

For purposes of this study, we vary N\* from 13 to 19. The values of T\* for each N\* are calculated from Equation (16) and the resulting boundaries for these cases are shown in Figure 2. Results of the computations for  $\alpha$ ,  $\beta$ , etc. are given in Table 1. From this table we note that  $\alpha$  and  $\beta$  monotically decrease as N\* changes from 13 to 19 (T\* changes from 9.01 to 13.17),  $\alpha$  decreases by 12.9% while the

4. EPPERT OF TRUNCATION POINT

an important reason for trundsting the used wald SPRC is to

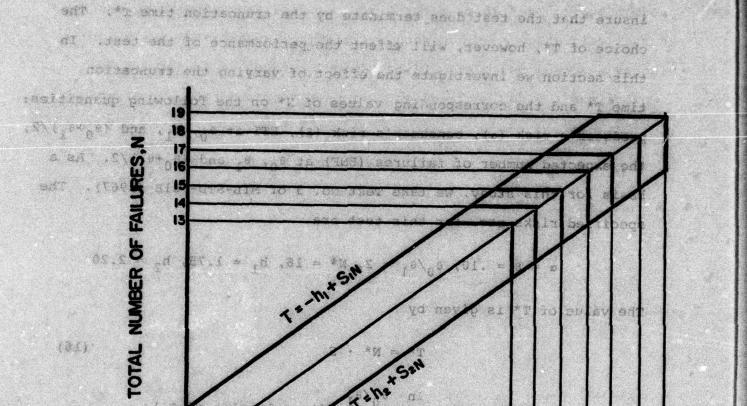


FIG. 2 DECISION BOUNDARIES WITH A VARYING TRUNCATION POINT  $(S_1 = S_2 = 0.693, h_1 = 1.75, h_2 = 2.20)$ 

TOTAL TEST TIME. T

10.40

computations for a, a, etc. are queen in Table 1. From this cable we note that a and a monostrally decrease as it obanges from 11 to is its chances from 9.3% to 15.1%, a decreases by 13.9% while the

boundaries for these cases are shown in Figure 1. Results of the

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and hence there is a reduced chance of cramithing errors of both ...

decrease in a little of the contract of the conviction from

the fact that the continuation coas gets labour as W' is increased

what However, this reduction in a and A la at the come of increas-

### VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 3)

 $(h_1 = 1.75, h_2 = 2.2, \theta_0/\theta_1 = 2, S = 0.693)$ 

						ETT at		2	ENF at	10.4
Number	Number into articocom ed fini					<del>0</del> 0+01/2	• • 1	3 <b>0</b> 03	$\frac{\Theta_0^{+\Theta}1}{2}$	<b>0</b> 1
1	13	9.01	. 154	.115	4.96	5.24	3.72	4.96	6.99	7.45
2	14	9.07	.149	.111	5.05	5.39	3.79	5.05	7.19	7.58
s. 93 0. <b>3</b>	15	10.40	. 144	.109	5.13	5.53	3.85	5.13	7,37	7.70
4	16	11.09	.141	.107	5.19	5.64	3.89	5.19	7.52	7.79
2000000	17	11.78	.138	.105	5.24	5.74	3.93	5.24	7.65	7.87
6	18	12.48	.136	.104	5.28	5.83	3.97	5.28	7.77	7.93
7	19	13.17	.134	.102	5.32	5.90	3.99	5.32	7,87	7.98

ME T. The results for Me from A so 10 (7\* from 2.10 to 5.40)

are given in Table 3. In this case, as To increases from 2.20

are given in Tables 4, 5, 50 7 9, 0 and 10 respectively:

Les et en marrosses lig 57.8%.

to Suffy o and a decrease by 47.4 and to 34 respectively, while

Bigging results for test numbers 1. 4. 4A. 6. 7, 8 and 9

decrease in  $\beta$  is 11.3%. This decrease in  $\alpha$  and  $\beta$  is obvious from the fact that the continuation zone gets larger as N\* is increased and hence there is a reduced chance of committing errors of both kinds. However, this reduction in  $\alpha$  and  $\beta$  is at the cost of increased ed ETT and ENF as seen in Table 1. Both of these quantities increase by 7.2% when N\* is changed from 13 to 19. In order to get a visual picture of these changes, selected results from Table 1 are shown in Figure 3.

To see further how changes in the truncation point effect results for other test plans, we consider Tests No. 2 and 5 from MIL-STD-781B (1967). For Test No. 2,  $\alpha=\beta=0.20$ , d=1.5,  $h_1=2.27$ ,  $h_2=2.79$  and  $N^*=19$ . The results for  $N^*$  from 16 to 22 (T\* from 12.97 to 17.84) are summarized in Table 2. We see that as  $N^*$  is changed from 16 to 22,  $\alpha$  decreases by 8.3%,  $\beta$  decreases by 4.8% and ETT at  $\theta_0$  increases by 8.4%, while ETT at  $(\theta_0+\theta_1)/2$  increases by 10.7%.

For Test No. 5,  $\alpha=\beta=.10$ , d=3,  $h_1=0.91$ ,  $h_2=1.29$  and N\*=7. The results for N\* from 4 to 10 (T\* from 2.20 to 5.49) are given in Table 3. In this case, as T\* increases from 2.20 to 5.49,  $\alpha$  and  $\beta$  decrease by 47.8 and 46.2% respectively, while ETT at  $\theta_0$  increases by 57.8%.

Similar results for test numbers 1, 4, 4A, 6, 7, 8 and 9 are given in Tables 4, 5, 6, 7, 8, 9 and 10 respectively.

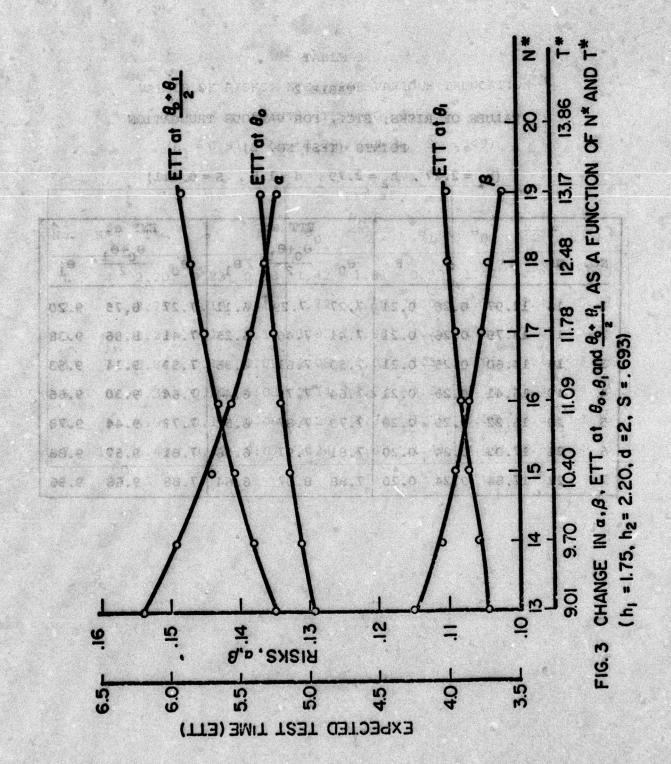


TABLE 2
VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION
POINTS (TEST NO. 2)

 $(h_1 = 2.27, h_2 = 2.79, d = 1.5, S = 0.811)$ 

VALUES OF FISES. ETC. FOR VARIOUS TRUMBILION

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And the second						ETT at		ENF at			
No.	N.	© <b>T*</b> \	a	β	<b>⊕</b> 0	$\frac{\Theta_0+\Theta_1}{2}$	<b>8</b> 1	Θ <sub>0</sub>	$\frac{\Theta_0^{+\Theta}1}{2}$	• <sub>1</sub>	
1	16	12.97	0.26	0.21	7.27	7.29	6.11	7.27	8.75	9.20	
2	_17	13.79	0.26	0.21	7.41	7.46	6.25	7.41	8.96	9.38	
3	18	14.60	0.25	0.21	7.53	7.61	6.35	7.53	9.14	9.53	
4	<b>ી</b> 9	15.41	0.25	0.21	7.64	7.75	6.44	7.64	9.30	9.66	
5	20	16.22	0.25	0.20	7.73	7.87	6.52	7.73	9.44	9.78	
6	<b>21</b>	17.03	0.24	0.20	7.81	7.97	6.58	7.81	9.57	9.88	
7	22	17.84	0.24	0.20	7.88	8.07	6.64	7.88	9.68	9.96	

EXPECTED TEST PIME(ETT)

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#### VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 5)

 $(h_1 = 0.91, h_2 = 1.29, d = 3, S = .549)$ 

16 900

27.5

90.5 81.5

22.8

rect

58.0

20.65

25.01 24.08

18.14 17.79 25.83 24.81

18.21 IT.06 25.43 20.32

	0.0	L <sub>th</sub>		09	ETT at	¥	** ENF at .OH		
No. N*	L/T*)L	e a	<b>8</b> ,8	e <sub>õ ∂</sub>	$\frac{\Theta_0+\Theta_1}{2}$	• <sub>1</sub>	Θ <sub>0</sub>	$\frac{\Theta_0+\Theta_1}{2}$	•1
1 4	2.20	0.23	0.13	1.42	1.31	0.90	1.42	1.96	2.69
2 5	2.75	0.19	0.11	1.72	1.65	1.09	1.72	2.47	3.27
3 6	3.29	0.16	0.10	1.92	1.90	1.22	1.92	2.85	3.65
4 7	3.84	0.14	0.09	2.05	2.09	1.30	2.05	3.13	3.89
5 8	4.39	0.13	0.08	2.14	2.23	1.35	2.14	3.34	4.06
6 9	4.94	0.12	0.08	2.20	2.34	1.39	2.20	3.51	4.16
7 3 10	5.49	0.12	0.07	2.24	2.42	1.41	2.24	3.63	4.23

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20.10

TABLE 4

VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 1)  $(h_1 = 4.4, h_2 = 4.42, d = 1.5, s = 0.81)$ 

						ETT at			ENF at	
No.	N*)	. <b>T*</b>	α	В	Θ <sub>0</sub>	$\frac{\theta_0^{+\theta_1}}{2}$	e <sub>1</sub>	e <sub>0</sub>	$\frac{\Theta_0^{+\Theta_1}}{2}$	<b>e</b> <sub>1</sub>
1 <sup>(6)</sup> 1	35	28.38	0.134	0.129	16.51	18.61	14.91	16.51	22.33	22.36
2	36	29.19	0.131	0.127	16.66	18.87	15.05	16.66	22.65	22.58
3	37	30.00	0.128	0.126	16.81	19.13	15.19	16.81	22.95	22.79
4	38	30.82	0.126	0.124	16.94	19.37	15.33	16.94	23.25	22.99
5	39	31.63	0.123	0.123	17.07	19.61	15.45	17.07	23.53	23.18
6	40	32.44	0.121	0.122	17.19	19.84	15.57	17.19	23.80	23.35
7	41	33.25	0.119	0.121	17.30	20.05	15.68	17.30	24.06	23.52
8	42	34.06	0.117	0.119	17.41	20.26	15.78	17.41	24.32	23.67
9	43	34.87	0.116	0.118	17.51	20.46	15.88	17.51	24.56	23.82
10	44	35.68	0.114	0.117	17.60	20.66	15.97	17.60	24.79	23.95
11	45	36.49	0.112	0.116	17.69	20.84	16.06	17.69	25.01	24.08
12	46	37.30	0.111	0.116	17.78	21.02	16.14	17.78	25.23	24.21
13	47	38.11	0.109	0.115	17.86	21.19	16.21	17.86	25.43	24.32

TABLE 5

VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 4)  $(h_1 = 1.4, h_2 = 1.04, d = 2.0, S = .693)$ 

			1,84.2	0.72	•	ETT at	, +6.0	ENF at			
No.	N*	<b>T*</b>	ď	В	e <sub>0</sub>	$\frac{\theta_0^{+\theta_1}}{2}$	• <sub>1</sub>	e <sub>o</sub>	2	e <sub>1</sub>	
1	6	4.16	0.263	0.200	2.30	2.24	1.76	2.30	2.98	3.52	
2	7	4.85	0.252	0.196	2.39	2.35	1.84	2.39	3.14	3.67	
3	8.	5.55	0.244	0.194	2.46	2.44	1.89	2.46	3.25	3.77	
4	9.	6.24	0.239	0.193	2.50	2.49	1.92	2.50	3.33	3.84	
5	10	6.93	0.236	0.192	2.53	2.54	1.94	2.53	3.38	3.88	

WOLTHOUGH BYOLARY TOT , TOT , 29014 MG BYBLAY WITCHES OF RECES, EDG., FUR VARIOUS TRUNCATION TABLE 6

#### VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 4A)

POINTS (TEST NO. 4A)

(h<sub>1</sub> = 0.89, h<sub>2</sub> = 0.98, d = 3.0, S = 0.55)

January epoten	gy and de de la companya de la comp La companya de la companya de		ETT at		ENF at			
No.	N* T* CES COLL COS	<b>e</b> o	$\frac{\theta_0^{+\theta_1}}{2}$	e <sub>1</sub>	<b>e</b> 0	$\frac{\theta_0^{+\theta_1}}{2}$	<b>e</b> 1	
1	2 1.10 0.293 0.168	0.88	0.81	0.59	0.88	1.22	1.76	
2	3 1.65 0.209 0.161	1.17	1.15	0.87	1.17	1.72	2.61	
3	4 2.20 0.159 0.158	1.34	1.38	1.05	1.34	2.07	3.16	

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# VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 6)

 $(h_1 = 0.55, h_2 = 0.36, d = 5.0, S = 0.40)$ 

					o err at			ENF at		
TO.	n*	: <b>T*</b> 10.	a ·	1 <b>8</b> 8.5	Θ <sub>0</sub>	9 <sub>0</sub> +9 <sub>1</sub>	. <b>e</b> 1:1	. ⊖ <sub>0</sub> ∌	2	e <sub>1</sub>
î	2 2	0.80	0.196	0.109	0.58	0.55	0.33	0.58	0.91	1.64
2	3	1.21	0.152	0.101	0.66	0.65	0.38	0.66	1.09	1.88
3	4	1.61	0.137	0.098	0.69	0.70	0.39	0.69	1.16	1.97
4	5	2.01	0.132	0.097	0.70	0.72	0.40	0.70	1.20	1.99
5	6	2.41	0.131	0.097	0.70	0.73	0.40	0.70	1.21	2.00

TABLE 8 VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION POINTS (TEST NO. 7)

(h<sub>1</sub> = 2.10, h<sub>2</sub> = 1.62, d = 1.5, S = 0.81)

					ETT at			ENF at		
Mo.	3 <b>8</b> * 9	Ma <b>T</b> e	0	<b>2</b> 10	• • 0	<b>e</b> 0 <sup>+e</sup> 1 / 2	<b>e</b> 1	₽0	$\frac{\theta_0+\theta_1}{2}$	<b>e</b> 1
1	35	2,43	0.438	0.295	2.01	1.88	1.69	2.01	2.26	2.54
2	4	3.24	0.407	0.287	2.61	2.47	2.21	2.61	2.96	3.31
3	5	4.05	0.382	0.279	3.09	2.94	2.62	3.09	3.53	3.93
4	6	4.87	0.364	0.273	3.47	3.32	2.94	3.47	3.99	4.42
5	7	5.68	0.349	0.268	3.77	3.63	3.20	3.77	4.36	4.81
6	8	6.49	0.337	0.264	4.02	3.89	3.41	4.02	4.66	5.11
7	9	7.30	0.328	0.261	4.21	4.09	3.57	4.21	4.91	5.36

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VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

(R .OM TABLE 91MEGS

#### VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 8)

 $(h_1 = 0.86, h_2 = 6.0, d = 2.0, S = 0.69)$ 

.0	Samuel Services	.09	18			ETT at			ENF at	
No.	12.4 N* T	18.S	0%.: «	8 °.   β	(S. ⊖ <mark>o</mark>	e <sub>0</sub> +e <sub>1</sub> 2	.0 0(A <b>0</b> 1	.0 <sub>0</sub> .0E	e <sub>0</sub> +e <sub>1</sub>	ė <sub>1</sub>
( <b>1</b>	2 21:	39 0.	362 0	. 287	0.94	0.89	0.77	0.94	1.18	1,53
S <b>2</b> .	3, 2.	08 0.	274. 0	. 317	1.25	1.24	.01.128	1.25	1.65	2.25
e <b>3</b> )	4 . 2.	77: 0.	215 0	. 339	1.48	1.54	1.46	1.48	2.05	2.93

6 11 9.82 0.317 0.426 6.55 6.66 9.64 6.55 6.31 7.05

7 12 10.71 0.305 0.432 5.77 5.93 5.89 5.77 6.59 7.37

TABLE 10

VALUES OF RISKS, ETC., FOR VARIOUS TRUNCATION

POINTS (TEST NO. 9)  $(h_1 = 2.0, h_2 = 3.12, d = 1.25, s = 0.893)$ 

(S LOW PEAT) STREET

		*2.0 , s *0.69)			ETT at			ENF at		
No.	N*	T*	α	В	e <sub>0</sub>	$\frac{\theta_0^{+\theta}1}{2}$	<b>e</b> 1	e <sub>0</sub>	<b>9</b> 0 <sup>+9</sup> 1	- <b>0</b> 1
1	6	5.36	0.410	0.384	3.81	3.79	3.70	3.81	4.21	4.62
2	7	6.25	0.386	0.394	4.26	4.27	4.19	4.26	4.74	5.24
§ 3£	8	7.14	0.365	0.403	4.65	4.69	4.63	4.65	5.21	5.78
4	9	8.03	0.347	0.412	4.99	5.07	5.01	4.99	5.63	6.26
5	10	8.93	0.331	0.419	5.29	5.39	5.35	5.29	5.99	6.68
6	11	9.82	0.317	0.426	5.55	5.68	5.64	5.55	6.31	7.05
7	12	10.71	0.305	0.432	5.77	5.93	5.89	5.77	6.59	7.37

#### 5. EFFECT OF CHANGING TRUNCATION REGION

The truncation regions considered so far have been of the type described in Section 2. From a practical point of view, it is useful to know the extent to which the performance of the test is affected by changing the truncation region. Towards this end, in this section we study the effect of changing one of the truncation boundaries on risks, ETT and ENF for Test No. 3. We take N\* = 16 corresponding to a T\* = 11.09 and vary another truncation point Q from 16 to 10 to generate new rejection boundaries as shown in Figure 4. Note that T\* is kept constant at 11.09. As before, the values of  $\alpha$ ,  $\beta$ , ETT and ENF are computed for each case and are given in Table 11. We notice that as Q is changed from 16 to 10, a increases from .141 to .155, an increase of 9.9% and \$ decreases from .107 to .101, a decrease of 5.6%. The increase in a is caused by the fact that the reduction in the continuation region and an increase in the rejection region leads to an increased number of rejections. β decreases because as Q is decreased, there is a decreasing chance of accepting  $\theta=\theta_0$  when in fact  $\theta=\theta_1$ . Also, we see that ETT and ENF both decrease, leading to an earlier and cheaper test stoppage because of the reduced continuation zone. Some selected results from Table 11 are shown in Figure 5. Thus, we see that by judiciously reducing the continuation zone, we can cut down the test effort and the consumer's risk at the cost of a somewhat higher producer's risk.

ERFECT OF CHARGING TRUMCATION REDUNK

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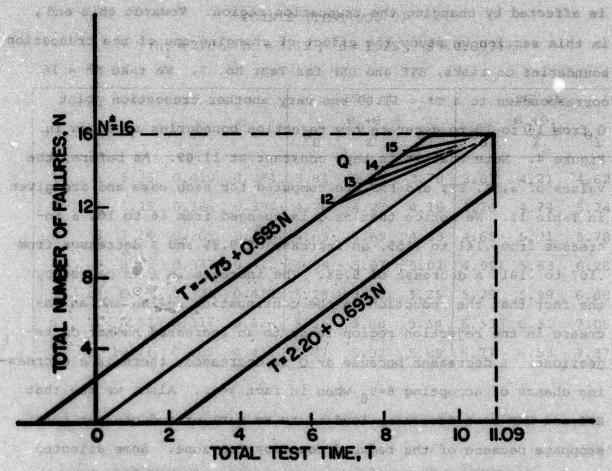


FIG. 4 BOUNDARIES FOR VARIOUS TRUNCATION POINTS, Q

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er producer's risk.

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TABLE 11

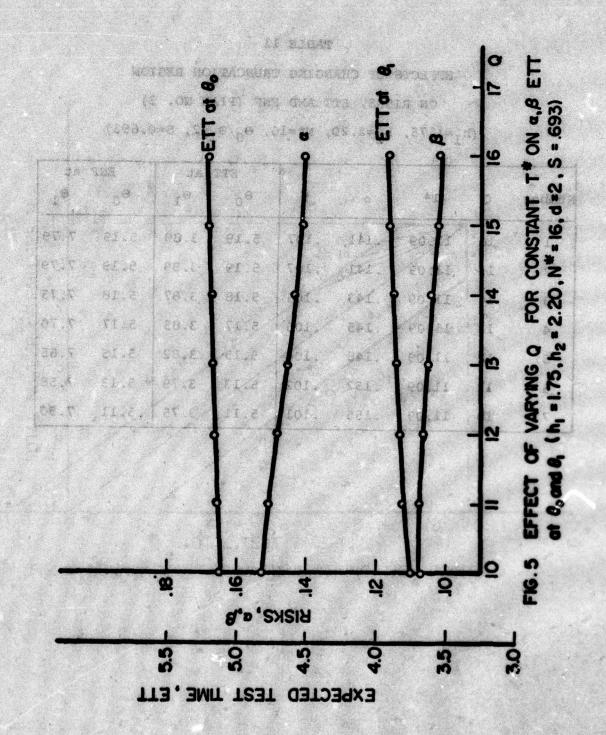
EFFECTS OF CHANGING TRUNCATION REGION

ON RISKS, ETT AND ENF (PLAN NO. 3)  $(h_1=1.75, h_2=2.20, N=16, \theta_0/\theta_1=2, s=0.693)$ 

and the second					ETT	at	ENF	at
umber	Q	T*	•	8	e <sub>0</sub>	•1	●0	<b>e</b> 1
10	16	11.09	.141	.107	5.19	3.89	5.19	7.79
28	15	11.09	.141	.107	5.19	3.89	5.19	7.79
)3 X	14	11.09	.143	.106	5.18	3.87	5.18	7.75
4	13	11.09	.145	.105	5.17	3.85	5.17	7.70
50	12	11.09	.148	.104	5.15	3.82	5.15	7.65
6	11	.11.09	.152	.102	5.13	3.79	5.13	7.58
7	10	11.09	.155	.101	5.11	3.75	5.11	7.50

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EXPECTED TEST TIME, ETT



## 6. EFFECT OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES

The nature of the continuation region in a SPRT has a significant effect on the performance of the test. Changes in the intercepts and slopes of the decision boundaries will undoubtedly effect  $\alpha$ ,  $\beta$ , ETT and ENF. In this section we investigate the nature and extent of the effect of changing  $h_1$ ,  $h_2$ ,  $S_1$ , and  $S_2$  on  $\alpha$ ,  $\beta$ , ETT and ENF. As a base point, we keep the truncation point at  $N^* = 16$  and  $T^* = 11.09$ . The slopes of the acceptance and rejection lines are changed from .6 to .8 while the corresponding intercepts are changed from 1.65 to 1.85 and from 2.1 to 2.3, respectively. Four of these boundaries are shown in Figure 6.

Let us first consider the effect of changing  $h_1$  (1.65 + 1.85),  $h_2$  (2.1 + 2.3), and  $S_1$  (0.6 + 0.8) while keeping  $S_2$  constant at 0.7. The results corresponding to these values are given in Table 12. In order to appreciate the effect of  $h_1$ ,  $h_2$  and  $S_1$ , we show the values of  $\alpha$ ,  $\beta$ , ETT at  $\theta_0$  and ETT at  $\theta_1$  at the 8 corners of a cube in Figure 7. We notice that the most significant effect is on  $\alpha$  due to a change in  $S_1$ , the slope of the rejection line. This risk increases roughly two-fold for all combinations of  $h_1$  and  $h_2$ . Obviously such a large increase is caused by a significant increase in the size of the rejection zone. Also, note that corresponding to this increase in  $\alpha$ , there is a decrease in  $\beta$  and in ETT. Again the reason is the same as for the increase in  $\alpha$ .

Next, we study the effect of changing  $S_1$  and  $S_2$ , keeping all other factors constant. The results from this case are given in Table 13. Again we see that for constant  $S_2$ ,  $S_1$  has a very

BEC., As a pass point, we keep the truncation point at Mr = 16 and Ti elli.09. The slopes of the acceptance and rejection lines are courses ean a governi phihocestron and alim to or it, must be conden FALLRES,N du Landard set or changing D. 6 Ti aldar 0.7 - The resultperga da In order To seniev eduo e 43 434 if figure ?. We not see the the oub a no fit to spote said J. a ni splants be o tip act pida-bab Alababi sessoro add of savetOf they 2 thate 6 8 10 11.09 TOTAL TEST TIME, T\* TEST TIME, T\*

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DECISION BOUNDARIES WITH VARYING INTERCEPTS

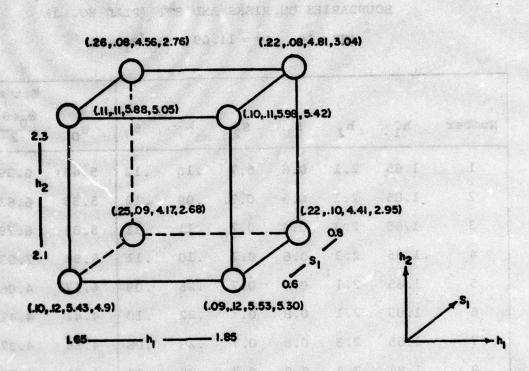
FIG. 6

TABLE 12 EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (PLAN NO. 3)  $(N*=16 \ , \ T*=11.09 \ , \ \Theta_0/\Theta_1=2)$ 

					5%			Ett at	
Number	h <sub>1</sub>	h <sub>2</sub>	s <sub>1</sub>	s <sub>2</sub>	ď	8	Θ <sub>0</sub>	$\frac{\Theta_0+\Theta_1}{2}$	Θ <sub>1</sub>
1	1.65	2.1	0.6	0.7	.10	.12	5.43	6.39	4.90
2	1.85	2.1	0.6	0.7	.09	.12	5.53	6.63	5.30
3	1.65	2.3	0.6	0.7	.11	.11	5.88	6.79	5.05
4	1.85	2.3	0.6	0.7	.10	.11	5.98	7.03	5.42
5	1.65	2.1	0.8	0.7	.25	.09	4.17	4.06	2.68
6	1.85	2.1	0.8	0.7	.22	.10	4.41	4.41	2.95
r 7	1.65	2.3	0.8	0.7	.26	.08	4.56	4.37	2.76
8	1.85	2.3	0.8	0.7	.22	.08	4.81	4.74	3.04

FIG. T VALUES OF (4, BIETT AT BO AND ETT AT B)

FOR' WARDUS COMBINATIONS OF N. ha AND S. (52 = 0.7)



VI BLEAT

LEFECTS OF CHANGING BITE CLIPTE AND LONG ON DECISION

FIG. 7 VALUES OF  $(\alpha, \beta, \text{ETT AT } \theta_0 \text{ AND ETT AT } \theta_1)$ FOR VARIOUS COMBINATIONS OF  $h_1, h_2 \text{ AND } S_1 (S_2 = 0.7)$ 

significant effect on g. This is seen to be true for all three values of Eg. It is also interesting to note the tradeoffs that

one gets between e. 3 and ETT as S, and S, are charged atomi-

tangerary while tenging she truncation point unchanged.

## EFFECTS OF CHANGING SLOPES OF DECISION BOUNDARIES

ON RISKS AND ETT (PLAN NO. 3)  $(h_1=1.75, h_2=2.20, N*=16, T*=11.09; \Theta_0/\Theta_1=2)$ 

						ETT at	344 43
Number	s <sub>1</sub>	s <sub>2</sub>	α	β	e <sub>o</sub>	$\frac{\Theta_0+\Theta_1}{2}$	<b>e</b> 1
1	.6	.6	.08	.16	4.87	5.82	4.91
2	.7	.6	.13	.15	4.43	4.80	3.58
3	.8	.6	.22	.12	3.88	3.82	2.70
4	.6	.7	.10	.11	5.71	6.72	5.80
5	.7	.7	.15	.10	5.20	5,61	3.82
6	.8	.7	.24	.09	4.49	4.40	2.86
7	.6	.8	.11	.10	6.49	6.38	5.33
8	.7	.8	.15	.09	5.95	6.23	3.96
9	.8	.8	.25	.07	5.15	4.93	2.96

significant effect on  $\alpha$ . This is seen to be true for all three values of  $S_2$ . It is also interesting to note the tradeoffs that one gets between  $\alpha$ ,  $\beta$  and ETT as  $S_1$  and  $S_2$  are changed simultaneously while keeping the truncation point unchanged.

In order to study the effects of changing  $h_1$ ,  $h_2$ ,  $S_1$  and  $S_2$  for all the plans in MIL-STD-781B (1967), we change these quantities over the appropriate regions and compute the resulting values of  $\alpha$ ,  $\beta$ , ETT and ENF. These are given in Tables 14 through 23 for plans 1 through 9 (including 4A) of MIL-STD-781B.

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EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND EFT (TEST NO.  $(N^* = 41, T^* = 33.2, \Theta_0/\Theta_1 = 1.5)$ 

	10 mm m m m	60 Pt 400 Pt	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	C CONTRACT		1000 TO THE LOCAL SECTION OF THE PERSON NAMED IN COLUMN TWO ASSESSMENT OF THE PERSON NAMED IN COLUMN TO ASSES	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	3.4.45.05		4.7.474.3	100 A. O. O.	10 M
Number	} <b>4</b>	10 10 AZ	8.5° € € €	0.85 0.75 0.85	9 9 3 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	0.353		Err at $\frac{\theta_0+\theta_1}{2}$	91	0	EMF at $\frac{\theta_0+\theta_1}{2}$	77.62 8.38 1.618
<b>-</b>	4.35	4.35	0.75	0.75	0.085	0.169	15,35	19.46	17.94	15,35	23.36	26.91
Ν.	4.35	4.35	0.85	0.75	0.132	0.153	13.91	15.64	12.63	13.91	18.77	18.95
<b>.</b>	4.35	4.35	0.75	0.85	0.105	0.115	19.48	23,35	19.23	19.48	28.01	28.84
4.	4.35	4.35	0.85	0.85	0.151	0.102	17.82	19.23	13.76	17.82	23.07	20.64
S	4.45	4.35	0.75	0.75	0.084	0.169	15.40	19.60	18.20	15.40	23.52	27.31
<b>, (</b>	4.45	4.35	0.85	0.75	0.127	0.154	14.02	15.86	12.89	14.02	19.04	19.34
7	4.45	4.35	0.75	0.85	0.104	0.115	19.53	23.49	19.49	19.53	28.19	29.24
æ	4.45	4.35	0.85	0.85	0.147	0.103	17.95	19.48	14.03	17.95	23.38	21.05
6	4.35	4.45	0.75	0.75	0.087	0.163	15.68	19.78	18.09	15.68	23.74	27, 13
10	4.35	4.45	0.85	0.75	0.133	0.147	14.22	15.93	12.75	14.22	19.11	19.13
7	4.35	4.45	0.75	0.85	0.106	0.112	19.82	23.61	19.31	19.82	28.33	28:97
12	4.35	4.45	0.85	0.85	0.152	0.099	18.16	19.48	13.84	18.16	23.38	20.76
13	4.45	4.45	0.75	0.75	0.086	0.163	15.72	19.92	18.35	15.72	23.91	27.52
14	4.45	4.45	0.85	0.75	0.129		14.33	16.16	13.01	14.33	19.39	19.52
15	4.45	4.45	0.75	0.85	0.105	0.112	19.87	23.75	19.58	19.87	28.50	29.37
16	4.45	4.45	0.85	0.85	0.148	0.100	18.29	19.74	14.11	18.29	23.68	21.16

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EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. 2)

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(N\*=19, T\*=15.4, 00/01=1.5)

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Number	ď	h <sub>2</sub>	s	°2,	<b>8</b>	•	•	00+01	•	•	+ 101	•
(O)	2.25	2.75	0.75	0.75	0.197	0.235	7.43	7.95	7.13	7.43	9.54	10.69
7	2.25	2.75	0.85	0.75	0.266	0.233	6.40	6.40	5.40	6.40	7.68	8.10
æ	2.25	2.75	0.75	0.85	0.221	0.209	8.61	8.98	7.67	8.61	10.78	11.50
4	2.25	2.75	0.85	0.85	0.288	0.183	7.45	7.31	5.86	7.45	8.77	8.78
2	2.35	2.75	0.75	0.75	0.191	0.255	7.53	8.11	7.34	7.54	9.73	11.01
୬	2.35	2.75	0.85	0.75	0.255	0.227	6.54	6.59	2.60	6.54	7.91	8.40
7	2.35	2.75	0.75	0.85	0.215	0.211	8.72	9.16	7.88	8.72	10.99	11.82
<b>œ</b>	2.35	2.75	0.85	0.85	0.277	0.186	7.62	7.52	6.07	7.62	9.03	9.10
6	2.25	2.85	0.75	0.75	0.202	0.242	7.67	8.16		7.67	9.79	10.89
10	2.25	2.85	0.85	0.75	0.271	0.213	6.62	6.59	5.51	6.62	7.91	8.26
11	2.25	2.85	0.75	0.85	0.224	0.202	8.85	9.18	7.77	8.85	11.01	11.65
12	2.25	2.85	0.85	0.85	0.291	0.176	7.68	7.49	5.95	7.68	8.99	8.92
13	2.35	2.85	0.75	0.75	0.196	0.245	7.77	8.33	7.47	7.77	6.6	11.20
14	2.35	2.85	0.85	0.75	0.260	0.218	92.9	6.79	5.71	92.9	8.14	8.56
15	2.35	2.85	0.75	0.85	0.218	0.204	8.96	9.35	7.98	8.96	11.22	11.97
16	2.35	2.85	0.85	0.85	0.281	0.180	7.85	7.71	6.16	7.85	9.25	9.24

TOTAL THE OLDS OFTE OFTEN TABLE 16 THE STASS

EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO.

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MF at	00+01	7.02	5.46	8.02	6.27	7.26	5.70	8.28	6.54	7.29	5.68	8.26	6.49	7.53	5.93	8.52	6.77
	•0	4.76	4.11	5.53	4.77	4.85	4.23	5.64	4.91	4.97	4.30	5.76	4.98	2.07	4.42	5.86	5.12
	•1	3.38	2.78	4.02	2.93	4.03	2.93	4.23	3.09	3.90	2.83	4.08	2.97	4.10	2.98	4.28	3.13
TT at	90+0 <sub>1</sub>	5.27	4.10	6.01	4.70	5.45	4.27	6.21	4.91	5.47	4.26	6.19	4.87	5.65	4.45	6.39	5.08
	00	4.76	4.11	5.53	4.77	4.85	4.23	5.64	4.91	4.97	4.30	5.76	4.98	2.07	4.42	98.5	5.12
101.6	8	0.127	0.108	0.099	0.083	0.129	0.112	0.101	0.085	0.118	0.099	0.093	0.076	0.120	0.102	0.094	0.079
0.035	<b>8</b>	0.132	0.217	0.143	0.228	0.122	0.201	0.133	0.212	0.135	0.220	0.145	0.231	0.125	0.204		
0.775	S 2.	0.65	0.75	0.75	0.75	0.65	0.65	0.75	0.75	0.65	0.65	0.75	0.75	0.65	0.65	0.75	0.75
à 0	S .	0.65	0.65	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75
2	72	2.15	2.15	2.15	2.15	2.15	2.15	2.15	2.15	2:25	2.25	2.25	2.25	2.25	2.25	2.25	2.25
90 4	ु <b>न</b>	1.50	1.50	1.50	1.50	1.60	1.60	1.60	1.60	1.50	1.50	1.50	1.50	1.60	1.60	1.60	1.60
No.	Number	-	<b>'N</b> '	e <b>m</b> €	4	'n	9	7	0	6	10	1	12	13	14	15	15

OLD OLD STREET TABLE 17 STREET STREET

EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. 4)

(N\* -8, T\* -5.55, 60/6, -2.0)

		•	3.91	3.08	4.09	3.23	4.20	3.30	4.39	3.47	4.06	3.20	4.23	3.34	4.36	3.44	4.53	3.59
		0040	3.22	2.65	3.50	2.88	3.40	2.81	3,68	3.06	3.41	2.82	3.68	3.05	3.60	2.99	3.88	3.23
	100	0	2.37	2.06	2.60	2.25	2.47	2.16	2.70	2.36	2.54	2.21	2.77	2.41	2.64	2.31	2.87	2.52
		•	1.95	1.54	2.05	1.61	2.10	1.65	2.20	1.73	2.03	1.60	2.12	1.67	2.18	1.72	2.27	1.79
	err at	00401	2.41	1.99	2.62	2.16	2.55	2.11	2.76	2.29	2.56	2.11	2.76	2.29	2.70	2.24	2.91	2.42
	Day of the	. 0 <sub>9</sub>	2.37	2.06	2.60	2.25	2.47	2.16	2.70	2.36	2.54	2.21	2.77	2.41	2.64	2,31	2.87	2.52
		8	0.224	0.200	0.197	0.176	0.230	0.207	0.202	0.182	0.204	0.181	0.181	0,160	0.210	0.188	0.186	0.166
		ð	0.214	0.282	0.228	0.295	0.197	0.260	0.211	0.273	0.222	0.291	0.235	0.303	0.205	0.269	0.218	0.281
	(e) (c) (c)	. S.	0.65	0.65	0.75	0.75	0.65	0.65	0.75	0.75	0.65	0.65	0.75	0.75	0.65	0.65	0.75	0.75
63 15 2	10 to 10	s	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75	0.65	0.75
3 3 3		42	1.35	1.35	1.35	1.35	1.35	1.35	1.35	1.35	1.45	1.45	1.45	1.45	1.45	1.45	1.45	1.45
	0.8	đ	1.00	1.00	1.00	1.00	1.10	1.10	1.10	1.10	1.00	1.00	1.00	1.00	1.10	1.10	1.10	1.10
	2 grad	Number	.d	7	က	4	'n	ø	7		6	2	<b>-</b>	12	ដ	7	15	91

of 88 1730 of 0 of 0 of 124 TABLE 18 5778 5738

04) 2/5 2 5-4

EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND EFF (TEST NO.

(N\*=3, T\*=1.65, 0<sub>0</sub>/0<sub>1</sub>=3.0)

Number $h_1$ $h_2$ $s_1$ $s_2$ $q$ $q$ $p$ $q$												かずわ	
er         h <sub>1</sub> h <sub>2</sub> s <sub>1</sub> s <sub>2</sub> a         b         e <sub>0</sub> e <sub>1</sub> e <sub>1</sub> e <sub>0</sub> e <sub>1</sub> 0.95         0.85         0.50         0.201         0.173         1.112         1.12         0.87         1.11         1.63           0.95         0.85         0.50         0.50         0.207         0.171         1.11         1.08         0.88         1.11         1.68           0.95         0.85         0.60         0.50         0.207         0.171         1.11         1.08         0.88         1.11         1.68           1.05         0.85         0.60         0.50         0.207         0.173         1.11         1.10         0.88         1.11         1.68           1.05         0.85         0.50         0.50         0.50         0.50         0.50         0.88         1.12         1.14         0.88         1.13         1.68           1.05         0.85         0.50         0.50         0.50         0.20         0.15         1.14         1.12         0.88         1.13         1.68           1.05         0.85         0.50         0.50         0.50         0.50         <	des Ses	68.0	000	06,0	00.0	\$21.0	7.0.0		EIT at	(C)	推断が	EMP at	100
0.95 0.85 0.50 0.50 0.201 0.173 1.12 1.12 0.87 1.12 1.67 0.95 0.85 0.60 0.207 0.171 1.11 1.08 0.82 1.11 1.63 0.95 0.95 0.80 0.207 0.171 1.11 1.08 0.82 1.11 1.63 0.95 0.85 0.50 0.206 0.167 1.13 1.10 0.82 1.13 1.16 1.10 0.95 0.85 0.50 0.50 0.201 0.173 1.113 1.12 0.88 1.13 1.66 1.05 0.85 0.50 0.50 0.201 0.173 1.113 1.12 0.88 1.13 1.66 1.05 0.85 0.60 0.50 0.203 0.172 1.13 1.12 0.88 1.13 1.66 1.05 0.85 0.60 0.206 0.167 1.13 1.12 0.88 1.13 1.16 1.69 1.05 0.85 0.50 0.208 0.167 1.13 1.14 0.88 1.15 1.14 1.69 1.15 1.14 0.88 1.15 1.14 1.69 0.95 0.95 0.50 0.208 0.167 1.14 1.12 0.86 1.14 1.15 1.14 1.69 0.95 0.95 0.50 0.218 0.152 1.20 1.19 0.99 1.21 1.78 1.20 0.95 0.95 0.50 0.218 0.152 1.24 1.20 0.90 1.24 1.80 0.95 0.95 0.50 0.215 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.212 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.212 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.212 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.212 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.212 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.212 0.154 1.22 1.17 0.86 1.22 1.17 1.10 0.95 0.50 0.50 0.215 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.215 0.154 1.22 1.17 0.85 1.22 1.76 1.05 0.95 0.50 0.50 0.215 0.154 1.22 1.19 0.90 1.22 1.18 1.10 0.95 0.50 0.50 0.215 0.154 1.22 1.19 0.90 1.22 1.18 1.10 0.95 0.50 0.50 0.515 0.515 0.515 1.23 1.19 0.90 1.23 1.79 1.79	Number	h.	h2	S <sub>1</sub>	. S <sub>2</sub>	8	. <b>6</b>	. 6	2 2	•		00+01	•
0.95         0.85         0.60         0.50         0.207         0.171         1.11         1.08         0.82         1.11         1.68           0.95         0.85         0.50         0.206         0.167         1.15         1.14         0.88         1.15         1.70           0.95         0.85         0.50         0.50         0.212         0.173         1.13         1.10         0.88         1.13         1.06           1.05         0.85         0.50         0.50         0.201         0.172         1.12         1.10         0.88         1.13         1.68           1.05         0.85         0.60         0.50         0.206         0.167         1.15         1.14         0.88         1.15         1.71           1.05         0.85         0.60         0.60         0.206         0.167         1.14         1.12         0.86         1.11         1.68           1.05         0.85         0.60         0.50         0.212         0.154         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.50         0.50         0.212         0.151         1.22         1.15         0.89         1.24	Correl.	0.95	0.85	0.50	05.0	0.201	0.173	1.12	1.12	0.87	1.12	1.67	2.62
0.95         0.86         0.50         0.206         0.167         1.15         1.14         0.88         1.15         1.10         0.89         1.13         1.10         0.89         1.13         1.10         0.89         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.13         1.16         1.16         1.16         1.13         1.16         <	(N)	0.95	0.85	09.0	0.50	0.207	0.171	1.11	1.08	0.82	1.11	1.63	2.46
0.95         0.86         0.60         0.512         0.165         1.13         1.10         0.82         1.13         1.66           1.05         0.85         0.50         0.201         0.173         1.13         1.12         0.88         1.13         1.66           1.05         0.85         0.50         0.203         0.172         1.12         1.10         0.85         1.12         1.12         1.13         1.66           1.05         0.85         0.60         0.206         0.166         1.14         1.12         0.86         1.11         1.69           0.95         0.85         0.60         0.206         0.154         1.21         1.18         0.86         1.21         1.78           0.95         0.95         0.50         0.50         0.212         0.152         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.60         0.50         0.218         0.152         1.22         1.15         0.86         1.21         1.79           0.95         0.95         0.60         0.60         0.212         0.149         1.22         1.17         0.86         1.22         1.19         0.90	ന	0.95		0.50	09.0	0.206	0.167	1.15	1.1	98.0	1.15	1.70	2.63
1.05         0.85         0.50         0.201         0.173         1.13         1.12         0.86         1.13         1.68           1.05         0.85         0.60         0.50         0.203         0.172         1.12         1.10         0.88         1.12         1.66           1.05         0.85         0.60         0.206         0.166         1.14         1.12         0.88         1.15         1.71           1.05         0.85         0.60         0.206         0.206         0.166         1.14         1.12         0.86         1.15         1.71           0.95         0.85         0.60         0.50         0.212         0.154         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.60         0.218         0.152         1.22         1.15         0.89         1.22         1.78           0.95         0.95         0.60         0.60         0.212         0.154         1.22         1.17         0.85         1.76           1.05         0.95         0.60         0.50         0.212         0.154         1.22         1.17         0.86         1.24         1.81           1.05 </td <td>: <b>寸</b>:</td> <td>0.95</td> <td></td> <td>09.0</td> <td>0.60</td> <td>0.212</td> <td>0.165</td> <td>1.13</td> <td>1.10</td> <td>0.85</td> <td>1.13</td> <td>1.66</td> <td>2.47</td>	: <b>寸</b> :	0.95		09.0	0.60	0.212	0.165	1.13	1.10	0.85	1.13	1.66	2.47
1.05         0.85         0.60         0.503         0.172         1.12         1.10         0.85         1.12         1.66           1.05         0.85         0.50         0.60         0.206         0.167         1.15         1.14         0.88         1.15         1.71           1.05         0.85         0.60         0.206         0.166         1.14         1.12         0.86         1.14         1.69           0.95         0.95         0.50         0.512         0.154         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.60         0.50         0.216         0.152         1.20         1.15         0.84         1.21         1.73           0.95         0.95         0.60         0.50         0.215         0.151         1.22         1.17         0.85         1.26         1.80           1.05         0.95         0.60         0.50         0.212         0.154         1.22         1.17         0.87         1.22         1.76           1.05         0.95         0.60         0.50         0.214         0.153         1.21         1.17         0.87         1.21         1.18 <t< td=""><td>w.</td><td>1.05</td><td></td><td>0.50</td><td>0.50</td><td>0.201</td><td>0.173</td><td>1.13</td><td>1.12</td><td>0.88</td><td>1.13</td><td>1.68</td><td>2.63</td></t<>	w.	1.05		0.50	0.50	0.201	0.173	1.13	1.12	0.88	1.13	1.68	2.63
1.05         0.85         0.50         0.60         0.206         0.167         1.15         1.14         0.88         1.15         1.71           1.05         0.85         0.50         0.208         0.166         1.14         1.12         0.86         1.14         1.69           0.95         0.95         0.50         0.50         0.212         0.152         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.60         0.50         0.215         0.151         1.24         1.20         1.73         1.73           0.95         0.95         0.60         0.60         0.215         0.151         1.24         1.20         1.24         1.80           1.05         0.95         0.60         0.60         0.212         0.154         1.22         1.17         0.85         1.26         1.76           1.05         0.95         0.60         0.50         0.212         0.154         1.22         1.19         0.80         1.22         1.76           1.05         0.95         0.60         0.50         0.214         0.153         1.21         1.27         1.20         1.21         1.21 <t< td=""><td>ø</td><td>1.05</td><td></td><td>09.0</td><td>0.50</td><td>0.203</td><td>0.172</td><td>1.12</td><td>1.10</td><td>0.85</td><td>1.12</td><td>1.66</td><td>2.55</td></t<>	ø	1.05		09.0	0.50	0.203	0.172	1.12	1.10	0.85	1.12	1.66	2.55
1.05         0.85         0.60         0.208         0.166         1.14         1.12         0.86         1.14         1.69           0.95         0.95         0.50         0.212         0.154         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.50         0.218         0.152         1.20         1.15         0.84         1.20         1.73           0.95         0.95         0.60         0.215         0.151         1.24         1.20         0.90         1.24         1.80           1.05         0.95         0.60         0.221         0.154         1.22         1.17         0.85         1.76           1.05         0.95         0.50         0.212         0.154         1.22         1.19         0.90         1.22         1.76           1.05         0.95         0.50         0.50         0.214         0.153         1.21         1.17         0.87         1.22         1.78           1.05         0.95         0.60         0.50         0.214         0.153         1.24         1.20         0.90         1.24         1.81           1.05         0.95         0.60         0.60 <td>7</td> <td>1,05</td> <td>0.85</td> <td>0.50</td> <td>0.60</td> <td>0.206</td> <td>0.167</td> <td>1.15</td> <td>1.14</td> <td>0.88</td> <td>1.15</td> <td>1.71</td> <td>2.64</td>	7	1,05	0.85	0.50	0.60	0.206	0.167	1.15	1.14	0.88	1.15	1.71	2.64
0.95         0.50         0.50         0.212         0.154         1.21         1.18         0.89         1.21         1.78           0.95         0.95         0.60         0.50         0.218         0.152         1.20         1.15         0.84         1.20         1.73           0.95         0.95         0.60         0.215         0.151         1.24         1.20         1.24         1.80           0.95         0.95         0.60         0.221         0.154         1.22         1.17         0.85         1.76           1.05         0.95         0.50         0.214         0.153         1.21         1.17         0.87         1.21         1.76           1.05         0.95         0.60         0.50         0.214         0.153         1.21         1.17         0.87         1.21         1.76           1.05         0.95         0.60         0.60         0.215         0.151         1.24         1.20         0.90         1.24         1.81           1.05         0.95         0.60         0.60         0.217         0.151         1.23         1.29         0.90         1.24         1.81           1.05         0.95         0.60 <td>•</td> <td>1.05</td> <td>0.85</td> <td>0.60</td> <td>0.60</td> <td>0.208</td> <td>0.166</td> <td>1.14</td> <td>1.12</td> <td>0.86</td> <td>1.14</td> <td>1.69</td> <td>2.57</td>	•	1.05	0.85	0.60	0.60	0.208	0.166	1.14	1.12	0.86	1.14	1.69	2.57
0.95       0.96       0.50       0.218       0.152       1.20       1.15       0.84       1.20       1.73         0.95       0.95       0.60       0.215       0.151       1.24       1.20       0.90       1.24       1.80         0.95       0.95       0.60       0.60       0.221       0.149       1.22       1.17       0.85       1.26       1.76         1.05       0.95       0.50       0.50       0.212       0.154       1.22       1.19       0.90       1.22       1.78         1.05       0.95       0.60       0.50       0.214       0.153       1.21       1.17       0.87       1.21       1.76         1.05       0.95       0.60       0.60       0.215       0.151       1.24       1.20       0.90       1.21       1.81         1.05       0.95       0.60       0.60       0.217       0.150       1.23       1.19       0.88       1.23       1.79	6	0.95	0.95	0.50	0.50	0.212	0.154	1.21	1:18	0.89	1.21	1.78	2,68
0.95       0.96       0.515       0.151       1.24       1.20       0.90       1.24       1.80         0.95       0.95       0.60       0.60       0.221       0.149       1.22       1.17       0.65       1.22       1.76         1.05       0.95       0.50       0.512       0.154       1.22       1.19       0.90       1.22       1.76         1.05       0.95       0.60       0.50       0.214       0.153       1.21       1.17       0.87       1.21       1.76         1.05       0.95       0.60       0.60       0.215       0.151       1.24       1.24       1.81         1.05       0.95       0.60       0.217       0.150       1.23       1.19       0.88       1.23       1.79	10	0.95	0.95	09.0	0.50	0.218	0.152	1.20	1.15	0.84	1.20	1.73	2.52
0.95 0.95 0.60 0.60 0.221 0.149 1.22 1.17 0.65 1.22 1.76 1.05 0.95 0.50 0.212 0.154 1.22 1.19 0.90 1.22 1.78 1.05 0.95 0.60 0.50 0.214 0.153 1.21 1.17 0.87 1.21 1.76 1.05 0.95 0.60 0.60 0.215 0.151 1.24 1.20 0.90 1.24 1.81 1.05 0.95 0.60 0.60 0.217 0.150 1.23 1.19 0.88 1.23 1.79	1	0.95	0.95	0.50	09.0	0.215	0.151	1.24	1.20	0.00	1.24	1.80	2.70
1.05     0.95     0.50     0.212     0.154     1.22     1.19     0.90     1.22     1.78       1.05     0.95     0.60     0.51     0.214     0.153     1.21     1.17     0.87     1.21     1.76       1.05     0.95     0.50     0.215     0.151     1.24     1.20     0.90     1.24     1.81       1.05     0.95     0.60     0.60     0.217     0.150     1.23     1.19     0.88     1.23     1.79	75	0.95	0.95	0.60	09.0	0.221	0.149	1.22	1.17	0.85	1.22	1.76	2.54
1.05     0.95     0.60     0.50     0.214     0.153     1.21     1.17     0.87     1.21     1.76       1.05     0.95     0.50     0.215     0.151     1.24     1.20     0.90     1.24     1.81       1.05     0.95     0.60     0.60     0.217     0.150     1.23     1.19     0.88     1.23     1.79	13	1.05	0.95	0.50	0.50	0.212	0.154	1.22	1.19	0.90	1.22	1.78	2.69
50         0.60         0.215         0.151         1.24         1.20         0.90         1.24         1.81           50         0.60         0.217         0.150         1.23         1.19         0.88         1.23         1.79	14	1.05	0.95	09.0	0.50	0.214	0.153	1.21	1.17	0.87	1.21	1.76	2.62
50 0.60 0.217 0.150 1.23 1.19 0.88 1.23 1.79	15	1.05	0.95	0.50	09.0	0.215	0.151	1.24	1.20	06.0	1.24	1.81	2.71
	91	1.05	0.95	09.0		0.217	0.150	1.23	1.19	0.88	1.23	1.79	2.63

One of the stary TABLES 19 TO SEE STAR STORE

EFFICIE OF CRAEGING INTERCEPTS AND STOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. 5)  $(W^* - 7, T^* - 3.85, \Theta_0/\Theta_1 - 3.0)$ 

h2         81         82 $\alpha$			0.80	00.0		0.140			28.0	\$65 \$55 \$49		\$ 70
81 82 a b b b b b b b b b b b b b b b b b b	P (4) (5)		52.0	03.0	211°.0	521.0		EIT at	0000	\$100 PM	ENF at	() () ()
0.50         0.50         0.108         0.102         1.97         2.13         1.43         1.97         3.20         4.           0.60         0.50         0.166         0.091         1.78         1.79         1.08         1.79         2.15         3.20         4.           0.50         0.60         0.114         0.087         2.15         2.30         1.46         2.15         3.34         4.           0.60         0.60         0.172         0.077         1.94         1.94         1.11         1.94         2.91         3.46         4.           0.60         0.50         0.104         0.095         1.84         1.90         1.18         1.84         2.91         3.39         4.           0.50         0.50         0.104         0.095         1.84         1.90         1.18         1.84         2.91         3.           0.50         0.60         0.103         0.089         2.19         2.19         2.19         3.40         4.           0.50         0.170         0.078         1.92         1.91         1.11         1.92         2.19         3.10         3.59         4.           0.50         0.110	4	<b>P</b> 2		6.20 8.20	8	0.105 0.1024	0 6	00+01		<b>0</b>	<b>0</b> 0+ <b>0</b> 1	•
0.60         0.50         0.166         0.091         1.78         1.79         1.08         1.78         2.68         3.46         4.           0.50         0.60         0.114         0.087         2.15         2.30         1.46         2.15         3.46         4.           0.60         0.60         0.172         0.077         1.94         1.94         1.11         1.94         2.91         3.46         4.           0.50         0.50         0.096         0.104         2.01         2.22         1.54         2.01         3.33         4.           0.60         0.50         0.144         0.095         1.84         1.90         1.18         1.84         2.85         3.           0.50         0.50         0.103         0.089         2.19         2.40         1.58         2.19         3.59         4.           0.50         0.60         0.150         0.080         2.01         2.02         1.21         2.01         3.09         3.           0.50         0.50         0.117         0.077         2.29         2.43         1.48         2.29         3.64         4.           0.50         0.100         0.090 <td< td=""><td>0.85</td><td>1.20</td><td>0.50</td><td>05.0</td><td>0.108</td><td>0.102</td><td>76"T</td><td>2.13</td><td>1.43</td><td>1.97</td><td>3,20</td><td>4.28</td></td<>	0.85	1.20	0.50	05.0	0.108	0.102	76"T	2.13	1.43	1.97	3,20	4.28
0.50         0.60         0.114         0.087         2.15         2.30         1.46         2.15         3.46         4.           0.60         0.60         0.172         0.077         1.94         1.94         1.11         1.94         2.91         3.33         4.           0.50         0.50         0.104         0.095         1.84         1.90         1.18         1.84         2.91         3.33         4.           0.60         0.50         0.144         0.095         1.84         1.90         1.18         1.84         2.85         3.           0.50         0.60         0.103         0.089         2.19         2.40         1.58         2.19         3.59         4.           0.60         0.60         0.150         0.080         2.01         2.06         1.21         2.12         2.12         2.12         3.40         4.           0.50         0.112         0.078         1.92         1.48         2.29         3.64         4.           0.50         0.117         0.077         2.29         2.43         1.48         2.29         3.64         4.           0.50         0.100         0.090         2.16 <td< td=""><td>0.85</td><td>1.20</td><td>09.0</td><td>0.50</td><td>0.166</td><td>0.091</td><td>1.78</td><td>1.79</td><td>1.08</td><td>1.78</td><td>2.68</td><td>3.25</td></td<>	0.85	1.20	09.0	0.50	0.166	0.091	1.78	1.79	1.08	1.78	2.68	3.25
0.60       0.60       0.172       0.077       1.94       1.94       1.11       1.94       2.91       3.33       4.         0.50       0.096       0.104       2.01       2.22       1.54       2.01       3.33       4.         0.60       0.50       0.144       0.095       1.84       1.90       1.18       1.84       2.85       3.         0.50       0.60       0.103       0.089       2.19       2.40       1.58       2.19       3.59       4.         0.60       0.60       0.112       0.080       2.01       2.06       1.21       2.01       3.09       3.         0.50       0.50       0.117       0.079       1.92       1.91       1.11       1.92       2.87       3.64       4.         0.50       0.60       0.117       0.077       2.29       2.43       1.48       2.29       3.64       4.         0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         0.50       0.100       0.090       2.16       2.35       1.50       2.34       3.78       4.         0.50       0.106       0.090       2.	0.85	1.20	0.50	09.0	0.114	0.087	2,15	2.30	1.46	2.15	3.46	4.38
0.50       0.50       0.096       0.104       2.01       2.22       1.54       2.01       3.33       4.         0.60       0.50       0.144       0.095       1.84       1.90       1.18       1.84       2.85       3.         0.50       0.60       0.103       0.089       2.19       2.40       1.58       2.19       3.19       4.         0.60       0.60       0.150       0.080       2.01       2.06       1.21       2.01       3.09       3.         0.60       0.50       0.112       0.088       2.12       2.27       1.46       2.12       3.40       4.         0.60       0.50       0.117       0.078       1.92       1.91       1.11       1.92       2.87       3.         0.50       0.60       0.117       0.077       2.29       2.43       1.48       2.29       3.64       4.         0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         0.50       0.100       0.090       2.16       2.37       1.29       2.16       3.34       4.         0.50       0.106       0.079       2.34       2.	0.85	1.20	09.0	09.0	0.172	0.077	1.94	1.94	1.11	1.94	2.91	3.33
0.60         0.50         0.144         0.095         1.84         1.90         1.18         1.84         2.85         3.59         4.           0.50         0.60         0.103         0.089         2.19         2.40         1.58         2.19         3.19         3.59         4.           0.60         0.60         0.150         0.080         2.01         2.06         1.21         2.01         3.09         3.           0.60         0.50         0.170         0.078         1.92         1.91         1.11         1.92         2.87         3.40         4.           0.50         0.170         0.078         1.92         1.91         1.11         1.92         2.87         3.64         4.           0.50         0.107         0.077         2.29         2.43         1.48         2.29         3.64         4.           0.50         0.106         0.090         2.16         2.35         1.58         2.16         3.09         3.09           0.50         0.148         0.081         1.99         2.02         1.21         1.99         3.04         4.           0.50         0.106         0.079         2.34         2.52         <	0.95	1.20	0.50	0.50	960.0	0.104	2.01	2.22	1.54	2.01	3.33	4.63
0.50         0.60         0.103         0.089         2.19         2.40         1.58         2.19         3.59         4.           0.60         0.60         0.150         0.080         2.01         2.06         1.21         2.01         3.09         3.           0.50         0.50         0.112         0.088         2.12         2.27         1.46         2.12         3.40         4.           0.60         0.50         0.170         0.078         1.92         1.91         1.11         1.92         2.87         3.           0.50         0.60         0.117         0.077         2.29         2.43         1.48         2.29         3.64         4.           0.60         0.60         0.115         0.067         2.08         2.06         1.13         2.08         3.09         3.           0.50         0.148         0.081         1.99         2.02         1.21         1.99         3.04         3.           0.50         0.60         0.106         0.079         2.34         2.52         1.60         2.34         3.78         4.           0.50         0.60         0.154         0.070         2.16         2.18 <td< td=""><td>0.95</td><td>1.20</td><td>09.0</td><td>0.50</td><td>0.144</td><td>0.095</td><td>1.84</td><td>1.90</td><td>1.18</td><td>1.84</td><td>2.85</td><td>3.55</td></td<>	0.95	1.20	09.0	0.50	0.144	0.095	1.84	1.90	1.18	1.84	2.85	3.55
0.60       0.60       0.150       0.080       2.01       2.06       1.21       2.01       3.09       3.09       3.09       3.00       3.00       3.00       3.00       3.00       3.00       3.00       4.         0.50       0.50       0.170       0.077       2.29       2.43       1.48       2.29       2.87       3.         0.50       0.60       0.117       0.077       2.29       2.43       1.48       2.29       3.64       4.         0.60       0.60       0.117       0.077       2.08       2.06       1.13       2.08       3.09       3.         0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         0.60       0.50       0.148       0.081       1.99       2.02       1.21       1.99       3.04       3.         0.50       0.60       0.106       0.079       2.34       2.52       1.60       2.34       3.78       4.         0.60       0.60       0.154       0.070       2.16       2.18       1.23       2.16       3.27       3.	0.95	1.20	0.50	09.0	0.103	0.089	2.19	2.40	1.58	2.19	3.59	4.73
0.50       0.50       0.112       0.088       2.12       2.27       1.46       2.12       3.40       4.         0.60       0.50       0.170       0.078       1.92       1.91       1.11       1.92       2.87       3.         0.50       0.60       0.117       0.077       2.29       2.43       1.48       2.29       3.64       4.         0.60       0.60       0.115       0.067       2.08       2.06       1.13       2.08       3.09       3.         0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         0.60       0.50       0.148       0.081       1.99       2.02       1.21       1.99       3.04       3.         0.50       0.166       0.079       2.34       2.52       1.60       2.34       3.78       4.         0.60       0.60       0.154       0.070       2.16       2.18       1.23       2.16       3.27       3.	0.95	1.20	09.0	09.0	0.150	080.0	2.01	2.06	1.21	2.01	3.09	3.63
60       0.50       0.170       0.078       1.92       1.91       1.11       1.92       2.87       3.87       3.87       3.87       4.8         50       0.60       0.117       0.077       2.29       2.43       1.48       2.29       3.64       4.         60       0.60       0.175       0.067       2.16       2.35       1.58       2.16       3.09       3.         50       0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         50       0.60       0.106       0.079       2.34       2.52       1.60       2.34       3.78       4.         60       0.60       0.154       0.070       2.16       2.18       1.23       2.16       3.27       3.	0.85	1.30	0.50	0.50	0.112	0.088	2.12	2.27	1.46	2.12	3.40	4.38
50       0.60       0.117       0.077       2.29       2.43       1.48       2.29       3.64       4.         60       0.60       0.175       0.067       2.08       2.06       1.13       2.08       3.09       3.         50       0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         60       0.50       0.148       0.081       1.99       2.02       1.21       1.99       3.04       3.         50       0.60       0.106       0.079       2.34       2.52       1.60       2.34       3.78       4.         60       0.60       0.154       0.070       2.16       2.18       1.23       2.16       3.27       3.	0.85	1.30	09.0	0.50	0.170	0.078	1.92	1.91	1.11	1.92	2.87	3.33
60       0.60       0.175       0.067       2.08       2.06       1.13       2.08       3.09       3.         50       0.50       0.100       0.090       2.16       2.35       1.58       2.16       3.53       4.         60       0.50       0.148       0.081       1.99       2.02       1.21       1.99       3.04       3.         50       0.60       0.106       0.079       2.34       2.52       1.60       2.34       3.78       4.         60       0.60       0.154       0.070       2.16       2.18       1.23       2.16       3.27       3.	0.85	1.30	0.50	09.0	0.117	0.077	2.29	2.43	1.48	2.29	3.64	4.45
50     0.50     0.100     0.090     2.16     2.35     1.58     2.16     3.53     4.       60     0.50     0.148     0.081     1.99     2.02     1.21     1.99     3.04     3.       50     0.60     0.106     0.079     2.34     2.52     1.60     2.34     3.78     4.       60     0.60     0.154     0.070     2.16     2.18     1.23     2.16     3.27     3.	0.85	 1.30	09.0	09.0	0.175	0.067	2.08	2.06	1.13	2.08	3.09	3.40
60     0.50     0.148     0.081     1.99     2.02     1.21     1.99     3.04     3.       50     0.60     0.106     0.079     2.34     2.52     1.60     2.34     3.78     4.       60     0.60     0.154     0.070     2.16     2.18     1.23     2.16     3.27     3.	0.95	1.30	0.50	0.50	0.100	0.000	2.16	2.35	1.58	2.16	3.53	
50     0.60     0.106     0.079     2.34     2.52     1.60     2.34     3.       60     0.60     0.154     0.070     2.16     2.18     1.23     2.16     3.	0.95	1.30	09.0	0.50	0.148	0.081	1.99	2.02	1.21	1.99	3.04	3.63
60 0.60 0.154 0.070 2.16 2.18 1.23 2.16 3.	0.95	1.30	0.50	09.0	0.106	0.079	2.34	2.52	1.60	2.34	3.78	4.81
	0.95	1.30	09.0	09.0	0.154	0.070	2.16	2.18	7	2.16	3.27	3.70

1日 10 のから S. I.S. C. S. C. S. TABLE 20

ON RISKS AND ETT (TEST NO. 6). 内部。例 00.11 EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES

 $(N^* = 4, T^* = 1.61, \theta_0/\theta_1 = 5.0)$ 

12		2.3	32	0.83	12.38	25 * 25 F	1,4		12.00			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	0.2		0.75	28×0	1728 237	6.333		ETT at	30.2	8.02	ENF at	
Number	<b>P</b>	h2	S	. s	8		9	00+01	6,	0	00+01 2	61
00,4	0.30	0.50	0.35	0.35	0.124	0.130	0.61	0.63	0.38	0.61	1.04	1.92
7	0.30	0.50	0.45	0.35	0.215	0.113	0.52	0.49	0.27	0.52	0.81	1.35
'n	0.30	0.50	0.35	0.45	0.130	0.113	0.65	0.68	0.39	0.65	1.13	1.97
4	0.30	0.50	0.45	0.45	0.219	0.102	0.54	0.52	0.27	0.54	0.86	1.37
٠,	0.40	0.50	0.35	0.35	0.077	0.139	99.0	0.72	0.48	99.0	1.19	2.41
<b>o</b>	0.40	0.50	0.45	0.35	0.146	0.126	0.58	0.58	0.35	0.58	0.97	1.75
7	0.50	0.50	0.35	0.45	0.084	0.119	0.71	0.77	0.49	0.71	1.29	2.47
<b>.</b>	0.40		0.45	0.45	0.151	0.110	0.62	0.63	0.36	0.62	1.05	0.79
6	0.30	09.0	0.35	0.35	0.133	0.000	0.73	0.74	0.41	0.73	1.24	2.07
10	30	09.0	0.45	0.35	0.226	0.077	0.62	0.58	0.29	0.62	0.97	1.45
T .	30	09.0	0.35	0.45	0.138	0.078	0.78	08'0	0.42	0.78	1.33	2.11
12	0.30	09.0	0.45	0.45	0.230	0.068	99.0	0.62	0.30	99.0	1.03	1.48
E	0.40	09.0	0.35	0.35	0.086	0.097	0.79	0.84	0.51	0.79	1.40	2.57
14	0.40	09.0	0.45	0.35	0.155	0.086	0.70	69.0	0.38	0.70	1.16	1.88
30 <b>51</b>	0.40	09.0	0.35	0.45	0.092	0.083	0.85	06.0	0.52	0.85	1.50	2.61
22	0.40	09.0	0.45	0,45	0.160	0,075	0.75	0.74	0.38	0.75	1.24	2.91

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TABLE 21

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20.00

5 CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. ので EFFECTS OF

		C403 4 2	ENF a	2 00	3.9	3.7	4.0	3.8	4.0	3,8	4.1	3.8	4.0	3.7
000.0	10 M	00.0	87.0	•	3.43	3.24	3.53	3.34	3.47	3,31		3.40	3,52	3.33
200	10.0	0.00	5,8.0	01	3.00	2.72	3.05	2.77	3.06	2.81	3.11	2.86	3,05	2.77
=1.5)		0.03	SIT at	00+01 2	3,33	3:09	3.40	3.16	3.38	3.17	3.45	3.24	3.40	3,16
6.16.	100	400000	05.0	•	3.43	3.24	3.53	3.34	3.47	3.31	3.57	3.40	3.52	3.33
_ 4.87	•	0.624	370.0	9	0.285		0.278	0.266	0.287	0.277	0.280	0.270	0.278	0.266
•	0.00	13.03.03	888.0	3000	0.351	0.372	0.357	0.377	0.348	0.364	0.353	0.369	0.356	0.377
(mt = 6		1000	120	. 82 0.22	0.75	0.75	0.85	0.85	0.75	0.75	0.85	0.85	0.75	0.75
25.0	A So		24.0	sı	0.75	0.85	0.75	0.85	0.75	0.85	0.75	0.85	0.75	0.85
88 (5)	0,60	0.00	10.0	. h2	2.05	2.05	2.05	2.05	2.05	2.05	2.05	2.05	2,15	2.15
0.40	04.0	661.00		lq ·	1.55	1.55	1.55	1.55	1.65	1.65	1.65	1.65	1,55	1.55

4.15 4.60 4.22 4.66

4.57

1.50

1.15

1.57

4.63

3.87

3.42

2.81

3,23

3.62

0.261

0.360

0.85

0.85

2.15 2.15 2.15 2.15 2.15 2.15

1.65

12

2.15

L. 55

3.62

4.66

3.89

3.40

3.15

3.40

0.369

3.66

0.270

0.85

0.75

0.85

0.265

0.357

3.56

3.11

3.45

4.72

3,97

3.49

3.31

Number

TABLE 22

EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO.

(N\*=3, T\*=2.08, e<sub>0</sub>/e<sub>1</sub>=2.0)

1	T	4						SIT at			ONF at	
umber	· · ·	. P.	· ls	S. 2	8	. <b>a</b>	•	00+01	•	ို့	00+01	
4	6.00	0.80	0.65	0.65	0.258	0.342	1.17	1.17	1.08	1.17	1.57	2.17
. 4	6.00	0.80	0.75	0.65	0.258	0.342	1.17	1.17	1.08	1.17	1.57	2.17
m	6.00	0.80	0.65	0.75	0.266	0.331	1.20	1.20	1.10	1.20	1.60	2.19
•	6.00	0.80	0.75	0.75	0.266	0.331	1.20	1.20	1.10	1.20	1.60	2.19
്ഗ	6.10	0.80	0.65	0.65	0.258	0.342	1:17	1.17	1.08	1.17	1.57	2.17
9	6.10	0.80	0.75	0.65	0.258	0.342	1.17	1.17	1.08	1.17	1.57	2.17
7	6.10	0.80	0.65	0.75	0.266	0.331	1.20	1.20	1.10	1.20	1.60	2.19
œ	6.10	0.80	0.75	0.75	0.266	0.331	1.20	1.20	1.10	1.20	1.60	2.19
6	6.00	06.0	0.65	0.65	0.279	0.308	1.27	1.26	1.14	1.27	1.68	2.26
10	6.00	0.90	0.75	0.65	0.279	0.308	1.27	1.26	1.14	11:27	1.68	2.28
1	6.00	0.90	0.65	0.75	0.286	0.299	1.30	1.28	1.15	1.30	1.71	2.36
12	6.00	0.90	0.75	0.75	0.286	0.299	1.30	1.28	1.15	1.30	1.71	2.30
13	6.10	0.90	0.65	0.65	0.279	0.308	1.27	1.26	1.14	1.27	1.68	2.28
14	6.10	0.90	0.75	0.65	0.279	0.308	1.27	1.26	1.14		1.68	2.28
15	6.10	0.90	0.65	0.75	0.286	0.299	1.30	1.28	1.15	1.30	1.71	2.30
16	6.10		0.75	0.75	0.286	0,299	1.30	1.28	1.15	1.30	1.71	2.3

TABLE 23

EFFECTS OF CHANGING INTERCEPTS AND SLOPES OF DECISION BOUNDARIES ON RISKS AND ETT (TEST NO. 9)

(N\* = 9, T\* = 8.03, B<sub>0</sub>/e<sub>1</sub> = 1.25)

•	6.18	5.82	6.45	60.9	6.22	5.89	6.49	6.16	6.35	5.98	6.60	6.23	6.39	6.05	6.64	6.30
Oote 2	5.49	5.24	5.79	5.53	5.52	5.29	5.82	5.58	5.66	5.41	5.94	5.69	5.69	5.46	5.97	5.74
•	4.84	4.65	5.13	4.95	4.85	4.69	5.15	4.99	5.00	4.82	5.29	5.11	5.02	4.86	5.31	5.15
	4.95	4.66	5.16	4.87	4.98	4.71	5.19	4.93	5.08	4.78	5.28	4.99	5.11	4.84	5.31	5.04
ore at	4.95	4.71	5.21	4.98	4.97	4.76	5.23	5.02	5.10	4.87	5.35	5.12	5.12	4.91	5.37	5.17
	4.8	4:65	5.13	4.95	4.85	4.69	5.15	4.99	5.00	4.82	5.29	5.11	5.02	4.86	5.31	5.15
0 0 0 0 0 0	0.433	0.428	907.0	0.405	0.433	0.429	0.406	0.403	0.419	0.414	0.395	0.391	0.419	0.415	0.395	0.392
0 8 <b>8</b> 0	0.330	0:336	0.352	0.357	0.330	0.334	0.351	0.356	0.341	0.346	0.360	0.366	0.340	0.345	0.360	0.364
82.0	0.85	0.85	0.95	0.95	0.85	0.85	0.95	0.95	0.85	0.85	0.95	0.95	0.85	0.85	0.95	0.95
S.	0.85	0.95	0.85	0.95	0.85	0.95	0.85	0.95	0.85	0.95	0.85	0.95	0.85	0.95	0.85	0.95
7	1.95	1:95	1.95	1:95	1:95	1.95	1.95	1:95	2.05	2.05	2.05	2.05	2.05	2.05	2.05	2.05
ď	3.10	3.10	3.10	3.10	3.20	3.20	3.20	3.20	3.10	3.10	3.10	3.10	3.20	3.20	3.20	3.20
Number	1	7	9	4	v	9	7	•	6	10	7	12	13	14	15	16

#### CONCLUDING REMARKS

In this report we have briefly described the truncated sequential probability ratio test for reliability testing in the exponential case. Using a newly developed exact method for the computations of OC and ETT functions, we have studied how, and to what extent, the risks, ETT and ENF are affected by changing the truncation regions and the decision boundaries.

This investigation has provided a useful insight into the behavior of quantities of interest (a, B, ETT, ENF) as the test region is systematically varied. The study also presented a framework for exploring alternative decision regions to conduct tradeoff studies between a, \$, ETT and ENF.

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#### APPENDIX A

### EXPRESSIONS FOR EXACT RISKS AND ETT

In this Appendix we give expressions for the exact computations of the producer's risk ( $\alpha$ ), the consumer's risk ( $\beta$ ) and the expected test time (ETT) for reliability testing using a truncated SPRT.

Let  $T_1$ ,  $T_2$ , ... be independent, identically distributed exponential random variables with parameter  $\theta$ . We want to test the hypothesis

$$H_0: \theta = \theta_0$$

vs.  $H_1: \theta = \theta_1$   $(\theta_0 > \theta_1)$ 

by using a truncated SPRT.

Let  $f_N(w|\theta)$  be the pdf of  $W_N = \sum_{i=1}^N t_i$  provided that we did not stop testing before the Nth sample and that the parameter value is  $\theta$ . Then it can be shown that

$$f_{N}(w|\theta) = \begin{bmatrix} \Sigma & & \\ & \Sigma & \\ & i = e(N-1) & N \end{bmatrix} i(w) \cdot N g_{i}(w) \exp(-w/\theta) \cdot \theta^{-N}$$
(A-1)

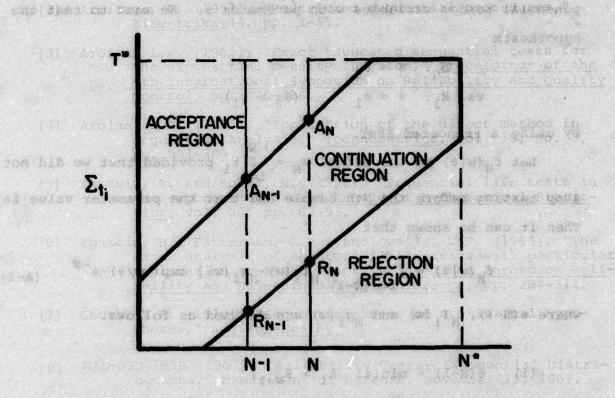
where e(N-1),  $N_{i}(w)$  and  $N_{g_{i}}(w)$  are defined as follows.

(i) 
$$e(N-1) = min\{i: A_{i} > R_{N-1}\}$$

(ii) 
$$I_{[R_{N-1},A_{e}(N-1)]}(w) \text{ for } i = e(N-1)$$

$$I_{[A_{i-1},A_{i}]}(w) \text{ for } e(N-1) < i < N$$

$$I_{[A_{N-1},\infty)}(w) \text{ for } i = N$$



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FIG. A-I BOUNDARIES FOR A TRUNCATED SPRT

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(iii) 
$$N^{g_i}(w) = \sum_{j=1}^{N-i+1} N_{h_i,j} w^{j-1}$$

where Nhi, j is given by the following expressions.

N=2

$$^{2}h_{1,1} = -R_{1}$$
,  $^{2}h_{1,2} = 1$ ,  $^{2}h_{2,2} = (A_{1} - R_{1})$ ,

N22 received where the day a rear to be not become the terms of the

(a) 
$$\underline{i = e(N-1), j=1}$$

$$N_{h_{e(N-1),1}} = \sum_{j=1}^{N-e(N-1)} N^{-1}h_{e(n-1),j} \frac{(R_{N-1})^{j}}{j},$$

(c) 
$$\underline{i = N, j=1}$$

$$N_{h_{N,1}} = \begin{cases} A_{e(N-1)} & A_{e(N-1)} \\ A_{e(N-1)} & A_{e(N-1)} \end{cases} A_{j=e(N-1)+1} A_{j-1} A_{j-1} A_{j-1}$$

(d) 
$$e(N-1) \le i \le N-1$$
,  $2 \le j \le N-i+2$ 

$$N_{h_{i,j}} = \frac{N-1_{h_{i,j}(j-1)}}{j-1}$$

It can be shown that the probability of accepting  $H_{\text{O}}$  when the value of the parameter is  $\theta$  is

incontrate in a (w) to the certain

$$p_{N}(H_{O}|\theta) = (\frac{1}{\theta})^{N-1} h_{N,1} \exp(-A_{N}/\theta).$$

Now, the expressions for  $\alpha'$ ,  $\beta'$  and ETT can be obtained as

$$\alpha' = 1 - \sum_{N=1}^{N^*} p_N(H_o|\theta_o)$$

$$\beta' = \sum_{N=1}^{N^*} p_N(H_o|\theta_1)$$

$$N=1$$
(A-2)

ETT(0) = 
$$\Sigma$$
 { $A_N P_n (H_0 | \theta) + \int_{R_{N-1}}^{R_N} w f_N (w | \theta) \cdot dw$  (A-3)

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